INITIAL
End Date: 11/1/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/2/2022
INITIAL
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $; or $235,000,000
   b. Minimum percentage of customer segregated funds required: %; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of customer segregated funds required between: % and %. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $; or $140,000,000
   b. Minimum percentage of customer secured funds required: %; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of customer secured funds required between: % and %. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: $; or $92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: %; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of cleared swaps customer collateral required between: % and %. 0 0

Attach supporting documents CH
**Daily Segregation - Secured Amounts**

**Foreign Futures and Foreign Options Secured Amounts**

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 6,482,691,678 [7315]
   - B. Securities (at market): 3,283,389,446 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** -619,927,011 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 25,936,059 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -21,438,968 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 9,150,651,204 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -428,096,921 [7352] 4,701,082 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 9,155,352,286 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 9,155,352,286 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 149,584,338 [7500]
   - B. Other banks qualified under Regulation 30.7: 244,233,226 [7520] 393,817,564 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,006,754,564 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 109,789,970 [7560] 1,116,544,534 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 24,414,087 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,179,318 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,593,405 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0 [7640]
   - B. Securities: 0 [7650]
   - C. Amount due to (from) clearing organization - daily variation: 0 [7660]
   - D. Value of long option contracts: 0 [7670]
   - E. Value of short option contracts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,332,331,783 [7700]
   - B. Securities: 2,166,844,912 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -621,106,329 [7720]
   - D. Value of long option contracts: 25,936,059 [7730]
   - E. Value of short option contracts: -21,438,968 [7735] 7,882,567,457 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - 0 [7760]

7. **Segregated funds on hand**
   - 0 [7765]

8. **Total funds in separate section 30.7 accounts**
   - 9,418,522,960 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 263,170,674 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 123,170,674 [7785]
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Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - A. Cash: $24,608,718,752
   - B. Securities (at market): $10,319,432,908

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-6,809,306,608

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,495,939,800
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-1,375,634,648

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $28,239,150,204

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities
     - $-790,825,222
     - $1,388,727

6. **Amount required to be segregated (add lines 4 and 5)**
   - $28,240,538,931

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,015,826,446
   - B. Securities representing investments of customers’ funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $4,875,726,935

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,134,909,988
   - B. Securities representing investments of customers’ funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $5,443,705,973

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $30,327,504

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,495,939,800
    - B. Value of open short option contracts: $-1,375,634,648

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $7,891,435
    - B. Securities representing investments of customers’ funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. **Segregated funds on hand**
    - $0

13. **Total amount in segregation (add lines 7 through 12)**
    - $28,628,693,433

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $388,154,502

15. **Management Target Amount for Excess funds in segregation**
    - $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $153,154,502
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash                               -1,457,067,982 [8500]
   B. Securities (at market)              8,669,827,462 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   19,138,798,984 [8520]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased 0 [8530]
   B. Market value of open cleared swaps option contracts granted (sold) 0 [8540]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   26,351,558,464 [8550]

5. Less: amount offset by customer owned securities
   -36,783,981 [8560] 1,196,458 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,352,754,922 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                               2,885,233,056 [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12,444,861 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                               15,454,120,836 [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8,657,382,601 [8650]

9. Net settlement from (to) derivatives clearing organizations
   82,398,322 [8660]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8670]
    B. Value of open cleared swaps short option contracts 0 [8680]

11. Net equities with other FCMs
    A. Net liquidating equity 0 [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]

12. Cleared swaps customer funds on hand
    A. Cash
    B. Securities representing investments of cleared swaps customers' funds (at market) 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    27,091,579,676 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    738,824,754 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    92,000,000 [8760]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
    Management
    646,824,754 [8770]